

Irish Stock Exchange Weekly Bond Index Report

Friday 12 October, 2012



28 Anglesea Street
Dublin 2, Ireland
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Bond Indices Performance

Index	Close Value 12-Oct-2012	Performance					Macaulay Duration	Modified Duration	Yield to Maturity
		Week to Date 5-Oct-2012	MTD	QTD	YTD	Since Inception			
All Bond Index (Clean)	103.75	1.30%	1.99%	1.99%	21.11%	3.75%	5.06	4.85	4.23
All Bond Index (Return)	152.44	1.35%	2.11%	2.11%	25.54%	52.44%	5.06	4.85	4.23
Under 3 Bond Index (Clean)	101.86	0.32%	0.59%	0.59%	7.96%	1.86%	1.21	1.19	1.27
Under 3 Bond Index (Return)	140.62	0.40%	0.74%	0.74%	12.33%	40.62%	1.21	1.19	1.27
Under 5 Bond Index (Clean)	107.77	0.72%	1.06%	1.06%	11.65%	7.77%	1.99	1.95	2.05
Under 5 Bond Index (Return)	149.69	0.78%	1.20%	1.20%	15.89%	49.69%	1.99	1.95	2.05
Under 10 Bond Index (Clean)	104.20	1.22%	1.87%	1.87%	19.93%	4.20%	4.43	4.26	3.97
Under 10 Bond Index (Return)	149.36	1.27%	1.99%	1.99%	24.27%	49.36%	4.43	4.26	3.97
5 Plus Bond Index (Clean)	103.21	1.57%	2.42%	2.42%	27.00%	3.21%	6.46	6.18	4.54
5 Plus Bond Index (Return)	156.27	1.61%	2.53%	2.53%	31.50%	56.27%	6.46	6.18	4.54
10 Plus Bond Index (Clean)	103.75	1.81%	2.75%	2.75%	30.13%	3.75%	9.13	8.69	5.06
10 Plus Bond Index (Return)	162.93	1.85%	2.87%	2.87%	34.97%	62.93%	9.13	8.69	5.06

Bond Index Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal	O/S Amt	O/S Amt
											Amt O/S(m)	Clean Price	Dirty Price
IE0031256328	3125632	5.0 Treas Bnd 2013	18-Apr-13	5	Annual	102.18	2.43	177	104.60	0.00	5,616	5,738	5875
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	15-Jan-14	4	Annual	103.33	2.97	271	106.30	0.00	7,599	7,852	8077
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	18-Feb-15	4.5	Annual	106.95	3.13	254	110.08	0.00	3,711	3,969	4085
IE0004680173	0468017	8.25 Treas Bnd 2015	18-Aug-15	8.25	Annual	113.51	1.24	54	114.75	0.00	7	8	8
IE0006857530	0685753	4.6 Treas Bnd 2016	18-Apr-16	4.6	Annual	106.90	2.23	177	109.13	0.00	10,168	10,909	11137
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	18-Oct-17	5.5	Annual	110.10	1.07	71	111.17	0.00	3,917	4,316	4358
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	102.95	4.44	360	107.39	0.00	9,256	9,529	9940
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	100.55	1.40	116	101.95	0.00	7,701	7,743	7851
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	108.72	5.82	360	114.53	0.00	6,767	7,362	7756
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	99.50	2.18	177	101.68	0.00	11,809	11,749	12007
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	102.14	4.93	360	107.07	0.00	9,052	9,246	9692
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	103.07	3.15	213	106.22	0.00	11,745	12,106	12476

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Bond Constituent Index Weights

ISIN	SEDOL	Bond Name	Clean Index Weighting						Return Index Weighting					
			All Bond	Under 3	Under 5	Under 10	5 Plus	10 Plus	All Bond	Under 3	Under 5	Under 10	5 plus	10 Plus
IE0031256328	3125632	5.0 Treas Bnd 2013	Yes	Yes	Yes	Yes	No	No	6.30%	32.70%	20.20%	7.30%		
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	Yes	Yes	Yes	Yes	No	No	8.70%	44.70%	27.60%	10.00%		
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	4.40%	22.60%	13.90%	5.10%		
IE0004680173	0468017	8.25 Treas Bnd 2015	Yes	Yes	Yes	Yes	No	No	0.00%		0.00%	0.00%		
IE0006857530	0685753	4.6 Treas Bnd 2016	Yes	No	Yes	Yes	No	No	12.10%		38.30%	13.90%		
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	Yes	No	No	Yes	Yes	No	4.80%			5.50%	7.00%	
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	Yes	No	No	Yes	Yes	No	10.50%			12.20%	15.40%	
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.60%			9.90%	12.50%	
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	Yes	No	No	Yes	Yes	No	8.10%			9.40%	11.90%	
IE0034074488	3407448	4.5 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	13.00%			15.00%	18.90%	
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	Yes	No	No	Yes	Yes	No	10.20%			11.80%	14.90%	
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	Yes	No	No	No	Yes	Yes	13.40%				19.50%	100.00%
									100%	100%	100%	100%	100%	100%
									100%	100%	100%	100%	100%	100%

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Bond Index Constituent

Clean Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Oct-2012	Week to Date 5-Oct-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	102.18	0.14%	0.15%	0.15%	5.04%	0.63	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	103.33	0.37%	0.85%	0.85%	10.56%	1.29	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	106.95	0.49%	0.72%	0.72%		1.45	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	113.51	0.58%	0.78%	0.78%	13.00%	3.19	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	106.90	1.36%	1.82%	1.82%	18.93%	2.51	3.26	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	110.10	1.10%	1.71%	1.71%		3.28	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	102.95	1.64%	2.75%	2.75%	25.79%	3.94	5.18	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	100.55	1.76%	2.39%	2.39%	25.06%	4.30	5.85	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	108.72	1.43%	2.18%	2.18%	24.99%	4.43	5.68	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	99.50	1.53%	2.38%	2.38%	26.73%	4.58	6.39	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	102.14	1.39%	2.27%	2.27%	27.56%	4.67	6.49	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	103.07	1.81%	2.75%	2.75%	30.13%	5.06	9.13	8.69

Return Price Performance				Performance				Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name	Close Price 12-Oct-2012	Week to Date 5-Oct-2012	MTD	QTD	YTD			
IE0031256328	3125632	5.0 Treas Bnd 2013	104.60	0.23%	0.33%	0.33%	3.80%	0.63	0.50	0.50
IE00B3KWYS29	B3KWYS2	4.0 Treas Bnd 2014	106.30	0.44%	0.97%	0.97%	9.27%	1.29	1.21	1.19
IE00B4V6D496	B4V6D49	4.5 Treas Bnd 2015	110.08	0.55%	0.86%	0.86%		1.45	2.22	2.19
IE0004680173	0468017	8.25 Treas Bnd 2015	114.75	0.72%	1.06%	1.06%	10.89%	3.19	2.63	2.55
IE0006857530	0685753	4.6 Treas Bnd 2016	109.13	1.42%	1.95%	1.95%	17.20%	2.51	3.26	3.18
IE00B8DLLB38	B8DLLB3	5.5 Treas Bnd 2017	111.17	1.19%	1.89%	1.89%		3.28	4.32	4.18
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	107.39	1.65%	2.80%	2.80%	29.79%	3.94	5.18	4.98
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	101.95	1.82%	2.53%	2.53%	23.19%	4.30	5.85	5.61
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	114.53	1.46%	2.28%	2.28%	29.92%	4.43	5.68	5.44
IE0034074488	3407448	4.5 Treas Bnd 2020	101.68	1.59%	2.51%	2.51%	24.50%	4.58	6.39	6.11
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	107.07	1.42%	2.35%	2.35%	32.07%	4.67	6.49	6.20
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	106.22	1.85%	2.87%	2.87%	27.17%	5.06	9.13	8.69